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2. Optimization Problems *Tutorial:*

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Methodology | Section 16.1 | Questions 1-48

Constrained optimization introduction Simplex

Method, Example 1 KKT Conditions with

Inequality Constraints *SIMPLEX METHOD ||*

OPTIMISATION TECHNIQUE || LPP ON SIMPLEX

METHOD || DUAL SIMPLEX METHOD || TECH ALL

Lecture 1 | The Fourier Transforms and its

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Assuming that $x = 0$, the solution is unique
and is given by $a^* = (x \ x)^{-1} x \ y = 83 \ x \ y$.
 $x \ x \ 12.18$ The solution to this problem is the
same as the solution to: $1 \ x \ 2 - b2 \ x \in R(A)$.
minimize subject to Substituting $x = Ay$, we

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see that this is simply a linear least squares problem with decision variable y .

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We can write $h(x) = Qx - b$, where $b = [-4, -1]^T$ and $Q = \begin{bmatrix} 2 & 3 \\ 3 & 2 \end{bmatrix}$ is positive definite. Hence, the solution is $Q^{-1}b = \begin{bmatrix} 5 & -2 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} -4 \\ -2 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$. By part a, the

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algorithm is a fixed-step-size gradient algorithm for a problem with gradient h . The eigenvalues of Q are 1 and 5.

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Optimization by Dimitris Bertsimas & John N. Tsitsiklis
John L. Weatherwax* November 22, 2007
Introduction Acknowledgements Special thanks to Dave Monet for helping find and correct various typos in these solutions.
Chapter 1 (Introduction) Exercise 1.1 Since $f(\cdot)$ is convex we have that

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